

Irena Vodenska

List of Publications by Year in descending order

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Version: 2024-02-01

29
papers

826
citations

623574

14
h-index

501076

28
g-index

31
all docs

31
docs citations

31
times ranked

684
citing authors

#	ARTICLE	IF	CITATIONS
1	A New Look at Calendar Anomalies: Multifractality and Day-of-the-Week Effect. <i>Entropy</i> , 2022, 24, 562.	1.1	2
2	From stress testing to systemic stress testing: The importance of macroprudential regulation. <i>Journal of Financial Stability</i> , 2021, 52, 100803.	2.6	12
3	Systemic stress test model for shared portfolio networks. <i>Scientific Reports</i> , 2021, 11, 3358.	1.6	7
4	Socio-Economic Impact of the Covid-19 Pandemic in the U.S.. <i>Entropy</i> , 2021, 23, 673.	1.1	19
5	Analysis of Cryptocurrency Interdependencies. , 2021, , .		3
6	Evaluation of Sentiment Analysis in Finance: From Lexicons to Transformers. <i>IEEE Access</i> , 2020, 8, 131662-131682.	2.6	115
7	Relationship between Macroeconomic Indicators and Economic Cycles in U.S.. <i>Scientific Reports</i> , 2020, 10, 8420.	1.6	11
8	Classification of Paper Values Based on Citation Rank and PageRank. <i>Journal of Data and Information Science</i> , 2020, 5, 57-70.	0.5	3
9	Interdependence, Vulnerability and Contagion in Financial and Economic Networks. <i>New Economic Windows</i> , 2019, , 101-116.	1.0	3
10	Enhanced news sentiment analysis using deep learning methods. <i>Journal of Computational Social Science</i> , 2019, 2, 33-46.	1.4	77
11	Economic and political effects on currency clustering dynamics. <i>Quantitative Finance</i> , 2019, 19, 705-716.	0.9	6
12	Effects of decentralization of primary health care on diabetes mellitus in Brazil. <i>Public Health</i> , 2019, 166, 108-120.	1.4	4
13	Inferring Short-Term Volatility Indicators from the Bitcoin Blockchain. <i>Studies in Computational Intelligence</i> , 2019, , 508-520.	0.7	5
14	New Measures of Journal Impact Based on the Number of Citations and PageRank. <i>Journal of Digital Information Management</i> , 2019, 18, 11.	0.2	2
15	Erratum to "Systemic risk and structural changes in a bipartite bank network: a new perspective on the Japanese banking crisis of the 1990s". <i>Journal of Complex Networks</i> , 2017, 5, 512-512.	1.1	4
16	Economic and Political Effects on Currency Clustering Dynamics. <i>SSRN Electronic Journal</i> , 2017, , .	0.4	0
17	Confidence and self-attribution bias in an artificial stock market. <i>PLoS ONE</i> , 2017, 12, e0172258.	1.1	5
18	Systemic risk and structural changes in a bipartite bank network: a new perspective on the Japanese banking crisis of the 1990s. <i>Journal of Complex Networks</i> , 2016, , cnw018.	1.1	1

#	ARTICLE	IF	CITATIONS
19	Community Analysis of Global Financial Markets. <i>Risks</i> , 2016, 4, 13.	1.3	22
20	Interdependencies and Causalities in Coupled Financial Networks. <i>PLoS ONE</i> , 2016, 11, e0150994.	1.1	29
21	Multiple tipping points and optimal repairing in interacting networks. <i>Nature Communications</i> , 2016, 7, 10850.	5.8	79
22	COUPLED NETWORK APPROACH TO PREDICTABILITY OF FINANCIAL MARKET RETURNS AND NEWS SENTIMENTS. <i>International Journal of Theoretical and Applied Finance</i> , 2015, 18, 1550043.	0.2	19
23	Partial correlation analysis: applications for financial markets. <i>Quantitative Finance</i> , 2015, 15, 569-578.	0.9	123
24	Cohesiveness in Financial News and its Relation to Market Volatility. <i>Scientific Reports</i> , 2014, 4, 5038.	1.6	23
25	Digital Learning Impact Factors: Student Satisfaction and Performance in Online Courses. <i>International Journal of Information and Education Technology</i> , 2014, 4, 356-359.	0.9	22
26	Cascading Failures in Bi-partite Graphs: Model for Systemic Risk Propagation. <i>Scientific Reports</i> , 2013, 3, 1219.	1.6	155
27	Identifying influential directors in the United States corporate governance network. <i>Physical Review E</i> , 2011, 84, 046101.	0.8	27
28	Comparison between volatility return intervals of the S&P500 index and two common models. <i>European Physical Journal B</i> , 2008, 61, 217-223.	0.6	23
29	Systemic Risk and Vulnerabilities of Bank Networks. <i>SSRN Electronic Journal</i> , 0, , .	0.4	2